

Macquarie Diversified Commodity Capped Building Block Indices

**Index Manual
May 2016**

NOTICES AND DISCLAIMERS

BASIS OF PROVISION

This Index Manual sets out the rules for the Macquarie Building Block Indices (each, an **Index**) and reflects the methodology for determining the composition and calculation of each Index (the **Methodology**). The Methodology and each Index derived from this Methodology are the exclusive property of Macquarie Bank Limited (the **Index Sponsor**). They have been provided to you solely for your internal use and you may not, without the prior written consent of the Index Sponsor, distribute, reproduce, in whole or in part, summarise, quote from or otherwise publicly refer to the contents of the Methodology or use it as the basis of any financial instrument.

DATE OF INDEX MANUAL AND CHANGES TO THE INDICES

The Index Manual contains information as of the date appearing on its cover, and such information may change from time to time. No assurance can be given that the Methodology reflects information subsequent to this date. The Index Sponsor may, however, supplement, amend or withdraw the Methodology at any time if it determines that an Index is no longer calculable under the existing Methodology. The Index Sponsor may also determine that a change to the Methodology is required or desirable to address an error, ambiguity or omission. Such changes may include changes to eligibility requirements or construction as well as changes to the daily Index calculations. If a supplement or amendment is required and such supplement or amendment materially affects the Index Levels of an existing Index, the Index Sponsor will publish such changes to the Methodology, together with the rationale for such changes, 30 days prior to implementation. However if prior publication of the changes is not practicable, the changes and rationale will be published as soon as is reasonably practicable. The Macquarie Building Block Indices Index Manual was first published in November 2014.

The Core Commodities represent a diversified set of liquid commodity futures contracts. Liquidity may change over time and, accordingly, the Index Sponsor may update the Core Commodities Table to reflect material changes in Contract liquidity or production significance to the world market. Any changes to the Core Commodities Table will affect the composition of each Index. If changes to the Core Commodities are required, the Index Sponsor will publish such changes 30 days prior to implementation. For the purposes of calculating historical levels, the Index Sponsor has modified the Core Commodities Table to contain commodities that were traded with sufficient liquidity and had sufficient significance to the world market at the time. The Core Commodities Table included in this version of the document has been constructed as of January 2014.

If you have been granted written consent by the Index Sponsor to reference an Index in any contract or financial instrument, you should include in such contract or financial instruments robust fall-back provisions to deal with cessation or material modification of the Index.

ADDITIONAL INDICES

The Index Sponsor may, at any time, commence calculation and publication of new Indices pursuant to the Methodology. In such circumstances the Index Sponsor will publish a revised version of the

Methodology, revised only to augment Appendix A with the new rows in the Diversified Commodity Capped Building Block Index Construction Table relating to the new Indices.

NOT RESEARCH OR AN OFFER

This document is not a personal recommendation as defined by the Financial Conduct Authority and you should consider whether you can rely upon any opinion or statement contained in this document without seeking further advice tailored for your own circumstances. It is also not investment research, and has not been prepared in accordance with legal requirements designed to promote the independence of such. Any opinions expressed herein may differ from the opinions expressed in other departments including the research department. Nor have the contents of this document been reviewed by any regulatory authority, and the distribution of this document and availability of related financial instruments in certain jurisdictions may be restricted by law.

This document does not constitute a prospectus, offer, invitation or solicitation to buy or sell financial instruments and is not intended to provide the sole basis for any evaluation of the securities or any other financial instruments which may be discussed within, referred to or based upon an Index. Any offering or potential transaction that may be related to an Index will be made separately and subject to distinct documentation and in such case the information contained herein may be superseded in its entirety by such documentation in final form.

Each Index and any financial instruments based on an Index may not be suitable for all investors and any investor must make an independent assessment of the appropriateness of any transaction in light of their own objectives and circumstances including the potential risks and benefits of entering into such a transaction. If you are in any doubt about any of the contents of this document, you should obtain independent professional advice.

HISTORICAL VALUES OF THE INDICES

Hypothetical back-tested historical values of an Index are not indicative of future performance. The Index Sponsor makes no representation as to the accuracy or appropriateness of, and shall have no liability to you or any other entity for any loss or damage, direct or indirect, arising from the use of the historical values.

DISCLAIMER OF LIABILITY

The Methodology is published for information purposes only and does not create any legally binding obligation on the part of the Index Sponsor, Index Calculation Agent and/or their affiliates. This document is intended to provide a summary of the indices it purports to describe. The Index Sponsor expressly disclaims (to the fullest extent permitted by applicable law) all warranties (express, statutory or implied) regarding this document and the Methodology or the Indices, including but not limited to, all warranties of merchantability, fitness for a particular purpose (including investment by regulated funds) and all warranties arising from course of performance, course of dealing or usage of trade and their equivalents under applicable laws of any jurisdiction. In particular, the Index Sponsor and Index Calculation Agent do not warrant or guarantee the accuracy or timeliness of calculations of any Index

value and do not warrant or guarantee the availability of any Index value on any particular date or at any particular time. The Index Sponsor and Index Calculation Agent shall have no liability to any person for delays, omissions or interruptions in the delivery of any Index, including as a result of the failure of prices to be published in respect of an underlying Contract or as a result of a Contract failing to trade for any reason. Although the Index Calculation Agent will obtain information concerning Underlying Contracts from publicly available sources it believes reliable, it will not independently verify this information. Accordingly, no representation, warranty or undertaking (express or implied) is made by the Index Sponsor or Index Calculation Agent as to the accuracy and completeness of information concerning any Index.

In particular, the Index Sponsor and Index Calculation Agent are under no obligation to monitor whether or not a Market Disruption Event has occurred and shall not be liable for any losses resulting from (i) any determination that a Market Disruption Event has occurred or has not occurred in relation to a Contract, (ii) the timing relating to the determination that a Market Disruption Event has occurred in relation to a Contract, or (iii) any actions taken or not taken by the Index Calculation Agent as a result of such determination that an Market Disruption Event has occurred.

NOTICES

The Indices are based on Underlying Contracts, as described in the Methodology. The Index Sponsor and/or its affiliates actively trade Underlying Contracts and options on Underlying Contracts. The Index Sponsor and/or its affiliates also actively enter into or trade and market securities, swaps, options, derivatives, and related instruments which are linked to the performance of these Underlying Contracts or are linked to the performance of an Index. The Index Sponsor and/or its affiliates may underwrite or issue other securities or financial instruments indexed to an Index, and the Index Sponsor or its affiliates may license an Index for publication or for use by unaffiliated third parties. These activities could present conflicts of interest and could affect the value of an Index. The Index Sponsor trades or may trade as principal in instruments (or related derivatives) linked to an index described in this document, and may have proprietary positions in the instruments (or related derivatives). The Index Sponsor may make a market in such instruments (or related derivatives), which may in extreme circumstances affect the levels of the Index described.

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THE MACQUARIE DIVERSIFIED COMMODITY CAPPED BUILDING BLOCK INDICES

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INTRODUCTION

Physical commodities are not easily investable on a direct and replicable basis. Futures contracts on commodities, however, represent a widely utilized synthetic proxy for direct investment in commodities. For this reason, market participants wishing to have an exposure to, or invest in, physical commodities may invest in financial indices that reflect the price performance of an exchange traded futures contract relating to a physical commodity. Examples of these financial indices are the Macquarie Single Name Commodity Indices (hereafter **Single Commodity Indices**). Each Macquarie Diversified Commodity Capped Building Block Index is constructed as a basket of Single Commodity Indices, providing diversified exposure to commonly traded and highly liquid commodity futures.

Construction

The first step in construction of the Methodology was to identify a group of commonly traded and highly liquid commodity futures, sufficient in number to provide diversification benefits to the Indices. These are represented as the “Core Commodities” as set out in the Definitions section of this Methodology. In the case of certain Indices, a “Target Commodity” is then selected (not necessarily from the list of Core Commodities), which receives an increased weighting relative to the other commodities in the Index. Once a percentage exposure (the “Target Weight”) has been allocated to the Target Commodity of an Index, subject to certain exclusions referred to in the paragraphs below, the remainder of the Index exposure is spread evenly among the Core Commodities. To the extent no Target Commodity is specified for an Index, subject to the same exclusions, all of the Index exposure is spread evenly among the Core Commodities. Accordingly, the Indices represent a diversified exposure, but potentially with a focus on a particular commodity.

Certain commodities, which may be the Target Commodity of individual Indices, are nonetheless not considered liquid enough to be included in all other Indices and therefore are not included in the group of Core Commodities. In addition, certain commodities which, over time, may become sufficiently liquid to be represented in an equally weighted basket of liquid commodities, may not be added in the Core Commodities group so as not to affect the composition of existing Indices.

Exclusions

Certain commodity groups are considered to be highly correlated with each other, and therefore are not considered to provide a strong diversification benefit to a portfolio in which one of these commodities has already been included. These correlated groups of commodities are defined later in this Manual as “Commodity Groups”. If an Index has a Target Commodity that belongs to a particular Commodity Group, the remaining commodities from that group will be excluded from that Index, as described in the rules below.

In addition, certain Indices are intended to reflect a diversified exposure to all but one Commodity Group. Such Indices will exclude a Commodity Group from their composition, by specification of an “Excluded Commodity Group” in respect of that Index. An example is the Macquarie Diversified Commodity Ex-Petroleum Capped Building Block Index, which is intended to provide a diversified exposure to all commodities except for those in the Petroleum Commodity Group and, accordingly, will exclude commodities related to petroleum from its composition.

INDIVIDUAL INDICES:

Each Index is fully described using the methodology provided in the Index Calculation section of this document, in conjunction with information specific to individual indices provided in the relevant row of the Diversified Commodity Capped Building Block Index Construction Table in Appendix A to this document. In addition, the full description of underlying components of each Index is provided in the Macquarie Single Commodity Indices Index Manual. Therefore the replication of an Index requires this document being taken in conjunction with the Macquarie Single Commodity Indices Index Manual.

GENERAL NOTES ON THE INDICES AND THE METHODOLOGY

The Indices are designed to be replicable and readily accessible to market participants and are calculated daily in both an Excess Return and a Total Return format. To facilitate an understanding of the calculations, this Index Manual contains various worked examples which demonstrate the types of calculations needed to calculate the level of an Index on a particular date. See section titled “Worked Examples”.

The Indices are calculated and maintained by the Index Calculation Agent and supervised by the Index Sponsor and Oversight Committee, as described below. Once an Index has been created, the Components and Weights will be fixed and will not be amended going forward (unless there is a change in the Core Commodities). All determinations with regard to the Indices are made following the rules set out in this document, without discretion by the Index Sponsor or Index Calculation Agent.

The Indices are not based upon submissions provided by third parties (or an affiliate of the Index Sponsor or Index Calculation Agent) or expert judgment. The Indices are based upon actual transaction data sourced from regulated markets and exchanges.

DOCUMENT STRUCTURE

Certain capitalized terms are defined in the Definitions section of this manual. The names of all Indices described by this Methodology are set out in the Diversified Commodity Capped Building Block Index Construction Table in Appendix A.

INDEX GOVERNANCE

The Index Sponsor has established an independent oversight committee (the ***Oversight Committee***) to review and oversee management of the Indices and resolve any issues that arise. The Oversight Committee is comprised of the following designees, each an employee of Macquarie Bank Limited:

- A Senior Managing Director in the Metals, Mining and Agriculture division of the Commodities and Financial Markets group;
- A Director from the Legal and Governance group;
- A representative from the Technology division of the Corporate Operations Group;
- A representative from the Risk division of the Risk Management Group; and
- A representative from the Compliance division of the Risk Management Group.

Each member of the Oversight Committee is sufficiently knowledgeable about commodity futures contracts and the commodities markets in general, and is required to act in good faith and in a commercially reasonable manner.

The Index Sponsor will make available upon request the names of the individuals forming the Oversight Committee.

The Oversight Committee has considered the features of the Indices, the intended, expected or known usage of the Indices and the materiality of existing or potential conflicts of interest together with overseeing the daily management and operations of the Indices.

The Oversight Committee has approved the Methodology and this Index Manual and will be available on an ad hoc basis for the approval of any changes to the Methodology (including any changes to the Core Commodities Table), any contemplated cancellation of the Indices and the resolution of any issues which arise in relation to the Indices.

INDEX SPONSOR AND INDEX CALCULATION AGENT

THE INDEX SPONSOR

Macquarie Bank Limited is the Index Sponsor. Notwithstanding anything to the contrary, the Index Sponsor will maintain all ownership rights, expressed or otherwise, with respect to the Index, including the ability to license, sell or transfer any or all of its ownership rights with respect to the Index, including but not limited to terminating and appointing any successor Index Calculation Agent. The Index Calculation Agent is appointed by the Index Sponsor to calculate and maintain each Index from and until such time that the Index Sponsor terminates its relationship with the current Index Calculation Agent and appoints a successor index calculation agent. Any such termination or appointment of a successor will be subject to the approval of the Oversight Committee.

The Index Sponsor may, from time to time, revise, amend and/or supplement this Manual. If such revisions or supplement materially affect the calculation of the Index, the Index Sponsor shall publish a new Manual no later than 30 days prior to implementation of the revised or supplemented rules. If it is not reasonably practicable to publish revised Manual 30 days prior to such changes, the revised Manual will be published as soon as reasonably practicable. The Index Sponsor may, at any time, publish new indices by publishing a revised version of the Appendix A with new rows in the Diversified Commodity Capped Building Block Index Construction Table.

THE INDEX CALCULATION AGENT

The Technology division of the Corporate Operations Group (**COG**) of Macquarie Bank Limited acts as “Index Calculation Agent” in respect of the Index as of the date of this Manual. The methodology employed by the Index Calculation Agent in determining the composition and calculation of the Index is set out in the calculations and procedures described in this document.

RELATIONSHIP OF THE INDEX SPONSOR AND THE INDEX CALCULATION AGENT

The Index Calculation Agent is appointed by the Index Sponsor, subject to the approval of the Index Oversight Committee. While, as of the date of publication of these rules, both the Index Sponsor and the Index Calculation Agent form part of Macquarie Bank Limited, they are independent divisions within the bank and employees discharging the obligations of the Index Calculation Agent have separate lines of reporting and accountability from the employees performing the functions of the Index Sponsor.

DEFINITIONS

Commodity is, in respect of each Index, each Commodity in the Commodities Table specified for such Index in the Diversified Commodity Capped Building Block Index Construction Table.

Commodities Table (front month):

Commodity	Component	Bloomberg Ticker
Natural Gas	Macquarie Single Commodity Natural Gas type A Excess Return Index	MQSDNGER
Crude (WTI)	Macquarie Single Commodity WTI type A Excess Return Index	MQSDCLER
Crude (Brent)	Macquarie Single Commodity Brent type A Excess Return Index	MQSDCOER
RBOB Gasoline	Macquarie Single Commodity Gasoline type A Excess Return Index	MQSDXBER
Heating Oil	Macquarie Single Commodity Heating Oil type A Excess Return Index	MQSDHOER
Live Cattle	Macquarie Single Commodity Live Cattle type A Excess Return Index	MQSDLCER
Lean Hogs	Macquarie Single Commodity Lean Hogs type A Excess Return Index	MQSDLHER
Wheat (Chicago)	Macquarie Single Commodity Wheat type A Excess Return Index	MQSDWER
Wheat (Kansas)	Macquarie Single Commodity Kansas Wheat type A Excess Return Index	MQSDKWER
Corn	Macquarie Single Commodity Corn type A Excess Return Index	MQSDCER
Soybeans	Macquarie Single Commodity Soybeans type A Excess Return Index	MQSDSER
Soybean Oil	Macquarie Single Commodity Soybean Oil type A Excess Return Index	MQSDBOER
Soybean Meal	Macquarie Single Commodity Soybean Meal type A Excess Return Index	MQSDSMER
Aluminum	Macquarie Single Commodity Aluminum type A Excess Return Index	MQSDLAER
COMEX Copper	Macquarie Single Commodity Copper (COMEX) type A Excess Return Index	MQSDHGER
Zinc	Macquarie Single Commodity Zinc type A Excess Return Index	MQSDLXER
Nickel	Macquarie Single Commodity Nickel type A Excess Return Index	MQSDLNER
Gold	Macquarie Single Commodity Gold type A Excess Return Index	MQSDGCER
Silver	Macquarie Single Commodity Silver type A Excess Return Index	MQSDSIER
Sugar	Macquarie Single Commodity Sugar type A Excess Return Index	MQSDSBER
Cotton	Macquarie Single Commodity Cotton type A Excess Return Index	MQSDCTER
Coffee	Macquarie Single Commodity Coffee type A Excess Return Index	MQSDKCER
GasOil	Macquarie Single Commodity GasOil type A Excess Return Index	MQSDQSER
Lead	Macquarie Single Commodity Lead type A Excess Return Index	MQSDLLER
Feeder Cattle	Macquarie Single Commodity Feeder Cattle type A Excess Return Index	MQSDFCER
Cocoa	Macquarie Single Commodity Cocoa type A Excess Return Index	MQSDCCER

For more information on the Macquarie Single Commodity indices, please refer to the Macquarie Single Commodity Index Manual at <http://static.macquarie.com/dafiles/Internet/mgl/global/shared/corporate/trading-and-hedging/commodities/macquarie-single-commodity-indices.pdf>

Commodities Table (3 month forward):

Commodity	Component	Bloomberg Ticker
Natural Gas	Macquarie Single Commodity Natural Gas 3 month forward type A Excess Return Index	MQSDNG3E
Crude (WTI)	Macquarie Single Commodity WTI 3 month forward type A Excess Return Index	MQSDCL3E
Crude (Brent)	Macquarie Single Commodity Brent 3 month forward type A Excess Return Index	MQSDCO3E
RBOB Gasoline	Macquarie Single Commodity Gasoline 3 month forward type A Excess Return Index	MQSDXB3E
Heating Oil	Macquarie Single Commodity Heating Oil 3 month forward type A Excess Return Index	MQSDHO3E
Live Cattle	Macquarie Single Commodity Live Cattle 3 month forward type A Excess Return Index	MQSDLC3E
Lean Hogs	Macquarie Single Commodity Lean Hogs 3 month forward type A Excess Return Index	MQSDLH3E
Wheat (Chicago)	Macquarie Single Commodity Wheat 3 month forward type A Excess Return Index	MQSDW3E
Wheat (Kansas)	Macquarie Single Commodity Kansas Wheat 3 month forward type A Excess Return Index	MQSDKW3E
Corn	Macquarie Single Commodity Corn 3 month forward type A Excess Return Index	MQSDC3E
Soybeans	Macquarie Single Commodity Soybeans 3 month forward type A Excess Return Index	MQSDS3E
Soybean Oil	Macquarie Single Commodity Soybean Oil 3 month forward type A Excess Return Index	MQSDBO3E
Soybean Meal	Macquarie Single Commodity Soybean Meal 3 month forward type A Excess Return Index	MQSDSM3E
Aluminum	Macquarie Single Commodity Aluminum 3 month forward type A Excess Return Index	MQSDLA3E
COMEX Copper	Macquarie Single Commodity Copper (COMEX) 3 month forward type A Excess Return Index	MQSDHG3E
Zinc	Macquarie Single Commodity Zinc 3 month forward type A Excess Return Index	MQSDLX3E
Nickel	Macquarie Single Commodity Nickel 3 month forward type A Excess Return Index	MQSDLN3E
Gold	Macquarie Single Commodity Gold 3 month forward type A Excess Return Index	MQSDGC3E
Silver	Macquarie Single Commodity Silver 3 month forward type A Excess Return Index	MQSDSI3E
Sugar	Macquarie Single Commodity Sugar 3 month forward type A Excess Return Index	MQSDSB3E
Cotton	Macquarie Single Commodity Cotton 3 month forward type A Excess Return Index	MQSDCT3E
Coffee	Macquarie Single Commodity Coffee 3 month forward type A Excess Return Index	MQSDKC3E
GasOil	Macquarie Single Commodity GasOil 3 month forward type A Excess Return Index	MQSDQS3E
Lead	Macquarie Single Commodity Lead 3 month forward type A Excess Return Index	MQSDLL3E
Feeder Cattle	Macquarie Single Commodity Feeder Cattle 3 month forward type A Excess Return Index	MQSDFC3E
Cocoa	Macquarie Single Commodity Cocoa 3 month forward type A Excess Return Index	MQSDCC3E

For more information on the Macquarie Single Commodity indices, please refer to the Macquarie Single Commodity Index Manual at <http://static.macquarie.com/dafiles/Internet/mgl/global/shared/corporate/trading-and-hedging/commodities/macquarie-single-commodity-indices.pdf>

Component means, in respect of Indices for which the Curve Position listed in the Diversified Commodity Capped Building Block Index Construction Table in Appendix A is “front month”, each Component in the Commodities Table (front month) corresponding to a Commodity that has been assigned a non-zero Weight. In respect of Indices for which the Curve Position listed in the Diversified Commodity Capped Building Block Index Construction Table in Appendix A is “3 month forward”, each Component in the Commodities Table (3 month forward) corresponding to a Commodity that has been assigned a non-zero Weight. The total number of Components in respect of an Index is denoted by n .

Component Level in respect of an Index Business Day, is the closing level of each Component as published by its index sponsor. If the Index Business Day is not a day on which the Component is scheduled to be published, the Component Level for that day will be the most recent available Component Level on the most recent publication day.

Contract is a futures contract traded in a Trading Facility and having a Commodity as underlying.

Core Commodities are the set of commodities set out in the Core Commodities Table below, across which Index exposure will be distributed, in accordance with, and subject to the exclusions set out in the Index Calculation section. The Core Commodities Table may be modified from time to time by the Index Sponsor to reflect any material changes in Contract liquidity or production significance to the world market. If the Oversight Committee approves changes to the Core Commodities Table, a revised Index Manual will be published. Revised Target Holdings reflecting the new set of Core Commodities will be applied on the Holdings Calculation Date that falls on or immediately after the date that falls one month after publication.

Core Commodities Table:

Commodity
Natural Gas
Crude (WTI)
Crude (Brent)
RBOB Gasoline
Heating Oil
Live Cattle
Lean Hogs
Wheat (Chicago)
Wheat (Kansas)
Corn
Soybeans
Soybean Oil
Soybean Meal
Aluminum
COMEX Copper
Zinc
Nickel
Gold
Silver
Sugar
Cotton
Coffee

Commodity Groups is an input to the Weights calculation used to link certain commodities for the purpose of controlling concentration risk. The Commodity Groups are specified below:

Commodity Groups Table:

Group	Commodity
Petroleum	Crude (WTI)
Petroleum	Crude (Brent)
Petroleum	RBOB Gasoline
Petroleum	Heating Oil
Petroleum	GasOil
Cattle	Feeder Cattle
Cattle	Live Cattle
Wheat	Wheat (Chicago)
Wheat	Wheat (Kansas)
Soybeans	Soybeans
Soybeans	Soybean Oil
Soybeans	Soybean Meal

Excess Return Index Starting Level is the level of each Excess Return Index on the relevant Index Start Date. The Excess Return Index Starting Level is 100.

Excluded Commodity Groups is an input to the Weights calculation used to specify certain groups of commodities for the purpose of controlling concentration risk. The Excluded Commodity Groups in respect of an Index are specified in the relevant row of the Diversified Commodity Capped Building Block Index Construction Table in Appendix A.

Holdings Calculation Date is the Index Business Day on which the Target Holdings are periodically calculated. The Holdings Calculation Date is specified as the ninth (9th) Index Business Day of a given calendar month.

Index Business Days in respect of an Index, are the days in the Index Calendar

Index Calendar in respect of an Index, is the calendar of days in respect of which an Index Level will be published, as specified in the relevant row of the Diversified Commodity Capped Building Block Index Construction Table in Appendix A.

Index Level, in respect of an Index Business Day and an Index, is the level of that Index as calculated and published by the Index Calculation Agent.

Index Name is the Index Name specified in the Diversified Commodity Capped Building Block Index Construction Table in Appendix A.

Index Sponsor is Macquarie Bank Limited (**Macquarie**), the entity that publishes or announces (directly or through an agent) the daily level of the Index.

Index Start Date is 12-Feb-2004.

Index Ticker is the index ticker specified in the Diversified Commodity Capped Building Block Index Construction Table in Appendix A.

Initial Index Level is the level of the Index on the Index Start Date. The Initial Index Level is specified as 100.

Observation Date is the ninth (9th) Index Business Day of a given calendar month.

Single Commodity Indices are the Macquarie Single Commodity Indices as described in the Introduction section of this Manual.

Single Commodity Indices Index Manual means the index manual relating to the Single Commodity Indices, found at <http://static.macquarie.com/dafiles/Internet/mgl/global/shared/corporate/trading-and-hedging/commodities/macquarie-single-commodity-indices.pdf>.

Target Commodity is an input to the Weights calculation which defines the commodity, if any, which will be allocated the Target Weight. The Target Commodity for the Index is specified in the Diversified Commodity Capped Building Block Index Construction Table in Appendix A.

Target Holdings are a set of multipliers used for the daily calculations of the Index derived from the Weights.

Target Weight is an input to the Weights calculation used to allocate weight to the Target Commodity. The Target Weight is specified as 25%.

Total Return Index Starting Level is the level of each Total Return Index on the relevant Index Start Date. The Total Return Index Starting Level is 100.

Trading Facility means each regulated futures exchange, facility or platform on or through which the Contracts underlying an Index are traded.

Treasury Bill Rate is the 91-day discount rate for U.S. Treasury Bills, as reported by the U.S. Department of the Treasury's Treasury Direct service (<http://www.treasurydirect.gov/RI/OFBills>).

The **Underlying Contracts** in respect of an Index Business Day are all Contracts which are, directly or indirectly, an underlying of the Index or, if that Index Business Day is a Holdings Calculation Date, scheduled to be an underlying of the Index.

Weights are the weights periodically established for each Index as described in Section 1 (*Weight Calculation*) of the Index Calculation section of this Manual.

INDEX CALCULATION

On a daily basis each Index replicates the returns obtained by holding a basket of Single Commodity Indices, the Weights of which are determined according to Section 1 below and rebalanced periodically according to section 2. The following sections detail how the Index Calculation Agent will calculate the daily Index Level of each Index based on the inputs set out in the Definitions Section and from the relevant row in the Diversified Commodity Capped Building Block Index Construction Table in Appendix A.

SECTION 1: WEIGHT CALCULATION

Each Index is meant to represent a basket containing a specific sub-set of commodities. This section describes the rules for interpreting the information from the Diversified Commodity Capped Building Block Index Construction Table in Appendix A and determining the Weights of each Diversified Commodity Capped Building Block Index.

In respect of each Index, the Index Sponsor will calculate the Weights of that Index according to a set of algorithmic rules. These rules are defined as follows:

1. The Target Commodity in respect of the Index (if such a commodity is specified in the relevant row in the Diversified Commodity Capped Building Block Index Construction Table in Appendix A) is allocated a weight equal to the Target Weight in respect of that Index.
2. Any Commodities belonging to the same Commodity Group as the Target Commodity (if the Target Commodity belongs to one of the Commodity Groups) are allocated a weight of zero.
3. Any Commodity belonging to an Excluded Commodity Group in respect of that Index which has not yet been allocated a weight is allocated a weight of zero.
4. The remaining weight is allocated equally among those Core Commodities that have yet to be allocated a weight, such that the total weight across all such Core Commodities and the Target Commodity is equal to 100%.
5. Any Commodity which has not been allocated a weight according to points 1-4 above is allocated a weight of zero.

The set of weights allocated is then used for Index calculation.

SECTION 2: HOLDINGS CALCULATION

On any Index Business Day, t , each Component i has a Holding, $H_{i,t}$, associated with it. This Holding represents the proportion in which the Index Level will change when the level of that Component changes. As outlined in the next section, the Holdings, $\{H_{1,t}, \dots, H_{n,t}\}$, of the n Components are used as inputs on the daily calculation of the Index. In this section, we outline the Holdings, $\{H_{1,t}, \dots, H_{n,t}\}$, calculations on any Index Business Day, t .

TARGET HOLDINGS CALCULATION ON A HOLDINGS CALCULATION DATE

The calculation of the Target Holdings on a Holdings Calculation Date, R , requires as input the set of Weights in respect of that Holdings Calculation Date R and the Component Levels of the Components on the Index Business Day immediately preceding that Holdings Calculations Date, R .

On any Holdings Calculation Date, R , let the Weight of each Commodity i be denoted by $W_{i,R}$ so that $\{W_{1,R}, \dots, W_{n,R}\}$ are the Weights corresponding to the Commodities in the Index as determined in Section 1. Analogously, let $\{C_{1,R}, \dots, C_{n,R}\}$ be the set of Component Levels of the Components corresponding to each Commodity on the Holdings Calculation Date, R . The index Target Holdings, $\{TH_{1,R}, \dots, TH_{n,R}\}$, for each of the n Components in the Index are calculated according to the formula below:

$$TH_{i,R} = I_R \times \frac{W_{i,R}}{C_{i,R}} \text{ for every Component } i = 1, \dots, n$$

where I_R is the Index Level on the Holdings Calculation Date R .

DAILY HOLDINGS CALCULATION

On any Index Business Day, t , the set of Holdings $\{H_{1,t}, \dots, H_{n,t}\}$ is calculated according to the following rule:

- (i) If t is the Index Business Day immediately following the Holdings Calculation Date R , the Holdings $\{H_{1,t}, \dots, H_{n,t}\}$ are set equal to the Target Holdings $\{TH_{1,R}, \dots, TH_{n,R}\}$ calculated on that Holdings Calculations Date.
- (ii) On any other Index Business Day, t , the Holding of each Component i on that day, $H_{i,t}$, is set to be equal to the Holding of that particular Component on the previous Index Business Day, $H_{i,t-1}$.

SECTION 3: DAILY INDEX CALCULATION

The Index is available in both an Excess Return and a Total Return format. The calculation of the Index Level differs depending on which of these two performance benchmarks the Index tracks.

The Excess Return Index represents the performance of a synthetic, unfunded exposure to the Underlying Contracts in an Index, that is, the Index tracks what an investor would receive if it purchased or sold the futures contracts underlying the Index without taking into consideration the cost of investment capital.

On each Index Business Day, t , the Excess Return Index level, I_t , is calculated (rounded to seven significant figures) based on the value of the Excess Return Index on the preceding Index Business Day, I_{t-1} , and the change in level of each of the Components, according to the formula:

$$I_t = I_{t-1} + \sum_i H_{i,t} (C_{i,t} - C_{i,t-1})$$

Where:

I_t is the Index Level on the close of day t ;

- $H_{i,t}$ is the Holding of Component i on the Index Business Day t;
- $C_{i,t}$ is the level of Component i on the Index Business Day t;
- $t-1$ is the Index Business Day immediately preceding Index Business Day t

The Index Start Date as well as the Excess Return Index Starting Level, which is the value of the Excess Return Index on the Index Start Date, are specified in the Definitions Section.

The Total Return Index represents a synthetic, funded exposure to the Underlying Contracts in an Index, that is, the Index tracks what an investor would receive if it purchased or sold the futures contracts underlying the Index, and simultaneously invested, at a risk-free rate, a USD sum of money equal to the aggregate notional associated with all bought futures contracts.

On an Index Business Day, t , the Total Return Index level, TI_t , is calculated (rounded to seven significant figures) based on the value of the Total Return Index on the preceding Index Business Day, TI_{t-1} , the Index Daily Return, IDR_t , and the **Collateral Return**, CR_t , according to the formula:

$$TI_t = TI_{t-1} \times (1 + IDR_t + CR_t)$$

$$CR_t = \left[\frac{1}{1 - \frac{91}{360} \times TBAR_{t-1}} \right]^{days/91} - 1$$

Where:

- $TBAR_{t-1}$ is the Treasury Bill Rate of the most recent weekly US Treasury Bill auction prior to the Index Business Day t ;
- $days$ is the number of calendar days between the Index Business Day t and the previous Index Business Days $t-1$; and
- IDR_t is equal to $\frac{I_t}{I_{t-1}} - 1$

The Index Start Date as well as the Total Return Index Starting Level, which is the value of the Total Return Index on the Index Start Date, are specified in the Definitions Section.

See the Worked Examples section for an example of the calculation of an Index Level.

SECTION 4: MARKET DISRUPTION EVENTS

Each of the Building Block Indices is comprised of a number of Single Commodity Indices, which in turn are comprised of one or more futures contracts on a particular commodity. On any given Index Business Day, disruptions can occur that prevent these contracts from being traded. When this happens, it is necessary for the calculations of the affected Index to be adjusted so that it remains replicable by market participants i.e. adjustments must be made to the Index calculations to ensure that the Index Levels reflect contract prices that were attainable in the market at the times they would need to be traded in order to replicate the performance of the Index.

With respect to the daily calculation of the Index, a “Market Disruption Event” means the occurrence, in respect of one or more Underlying Contracts, of one or more of the following events, as determined by the Index Calculation Agent:

- (i) a failure by the relevant Trading Facility to report or announce a settlement price for an Underlying Contract;
- (ii) all trading in an Underlying Contract of the Index is suspended and does not recommence at least ten minutes prior to the actual closing time of the regular trading session;
- (iii) the settlement price published by the relevant Trading Facility for one (or more) Underlying Contracts is a “limit price”, which typically means that the Trading Facility published settlement price for such Contract for a trading day has increased or decreased from the previous trading day’s settlement price by the maximum amount permitted under applicable rules of the Trading Facility;
- (iv) the index sponsor of a Component fails to publish a Component Level in respect of an Index Business Day;
- (v) any other event, if the Index Calculation Agent reasonably determines that the event materially interferes with the ability of market participants to hedge the Index;
- (vi) the occurrence of a Market Disruption Event in respect of an Underlying Contract that shares the same Commodity.

INDEX CALCULATION UNDER MARKET DISRUPTION EVENTS

When a Market Disruption Event occurs or is continuing on a particular Index Business Day, the Index Calculation Agent will determine the basket of futures contracts that is equivalent to the basket of Single Commodity Indices that the Index represents, in respect of that Index Business Day and in accordance with the Single Commodity Indices Index Manual. Once this basket is determined, the Index Calculation Agent will make such adjustments as are necessary to ensure the Index Levels reflect contract prices that were attainable in the market at the times they would need to be traded in order to replicate the performance of the index, as described below:

If, on a Holdings Calculation Day *R* (hereinafter called the ***Disrupted Holdings Calculation Day***, a Market Disruption Event with respect to one or more Underlying Contracts occurs (each such Contract a ***Disrupted Contract*** until the first Index Business Day on which no Market Disruption Event exists or is continuing in respect of that Contract), then the Index calculation for subsequent Index Business Days until the second consecutive non-disrupted Index Business Day will be modified as follows:

- (i) As long as a Market Disruption Event that occurred or was continuing on the Holdings Calculation Day *R* is continuing, the Index Level will be calculated according to the following formula:

$$I_t = I_{t-1} + \sum_j H'_{j,t}(f_{j,t} - f_{j,t-1})$$

Where

$H'_{j,t}$ is the Equivalent Holding for Underlying Contract j as calculated according to points (ii)-(v) below

- (ii) $f_{j,t}$ is the settlement price of Underlying Contract j as of the Index Business Day t . The Index Calculation Agent shall determine the Equivalent Holdings and the Equivalent Target Holdings with respect to the Index. The Equivalent Holdings is a set of holdings $\{H'_{1,R}, \dots, H'_{m,R}\}$ of the Underlying Contracts $\{F_1, \dots, F_m\}$ of the Index which replicate the returns of the Index in the time period from the immediately preceding Holdings Calculation Day to the Holdings Calculation Day R . The Equivalent Target Holdings is a set of target holdings $\{TH'_{1,t}, \dots, TH'_{m,t}\}$ of the Underlying Contracts, which replicate the returns of the Index on the days following the Disrupted Holdings Calculation Day and until the first subsequent Holdings Calculation Day. The Equivalent Holdings and the Equivalent Target Holdings shall be determined for all Underlying Contracts, therefore some $H'_{j,t}$ and/or $TH'_{j,t}$ may have a value of 0.
- (iii) On the Index Business Day immediately following a Disrupted Holdings Calculation Day and until all Market Disruption Events that occurred on the Disrupted Holdings Calculation Day have ceased, the Equivalent Holdings $\{H'_{1,t}, \dots, H'_{m,t}\}$ are calculated based on the following formula:

$$H'_{j,t} = TH'_{j,R} + SCH_{j,t}$$

Where:

$TH'_{j,R}$ means the Equivalent Target Holding of Contract j on Holdings Calculation Day R

$SCH_{j,t}$ means $\begin{cases} H'_{j,t-1} - TH'_{j,R} & \text{if } j \text{ is a Disrupted Contract; or} \\ 0 & \text{otherwise} \end{cases}$

$H'_{j,t-1}$ means the Equivalent Holding of Contract j on Index Business Day $t-1$

- (iv) For each Disrupted Contract j , the Equivalent Holding $H'_{j,t}$ shall be equal to the Equivalent Target Holding $TH'_{j,t}$ on the first Index Business Day following a Disrupted Holdings Calculation Day, on which no Market Disruption Event in respect of that Contract j occurs or is continuing. If a Market Disruption Event continues for more than 5 Index Business Days following a Disrupted Holdings Calculation Day, the Index Calculation Agent shall, in good faith and in a commercially reasonable manner, determine the levels of each Disrupted Component j that will be used in the calculation of Holdings and Index Levels.
- (v) For each Underlying Contract that is not a Disrupted Contract, the Holding $H_{j,t}$ on the Index Business Day immediately following the Disrupted Holdings Calculation Day shall be the Equivalent Target Holding.
- (vi) On the second consecutive non-disrupted Index Business Day immediately following a Disrupted Holdings Calculation Day, the Index Calculation Agent will resume calculation of the index in accordance with section 2

WORKED EXAMPLES

WEIGHTS CALCULATION

The Weights calculation for the Macquarie Diversified Commodity F0 Crude Oil Capped Building Block Index is as follows:

- Crude Oil is the Target Commodity, therefore it receives a weight of 25%
- Crude (Brent), RBOB Gasoline, Heating Oil and Gasoil are in the same Commodity Group as the Target Commodity, therefore they receive a weight of zero
- There are no Excluded Commodity Groups, therefore the remaining 18 Core Commodities will each receive a weight of $75\%/18 = 4.166667\%$

HOLDINGS CALCULATION

The Target Holding calculation for the Component corresponding to Crude Oil for the Macquarie Diversified Commodity F0 Crude Oil Capped Building Block Index on the 14th of January 2014 was as follows:

- The Weight for Crude Oil was 25%
- The Level of the Component corresponding to Crude Oil (Macquarie Single Commodity WTI type A Excess Return Index) was 88.3877
- The Level of the Index was 104.4749
- The Target Holding for the Component corresponding to Crude Oil in respect of the 14th January 2014 is therefore equal to :

$$TH_{i,R} = 104.4749 \times \frac{0.25}{88.3877} = 0.2955$$

INDEX LEVEL CALCULATION

The Excess Return Index Level calculation for the Macquarie Diversified Commodity F0 Crude Oil Capped Building Block Index on the 14th February 2014 is as follows:

- The Index Level of the Index on the immediately preceding Index Business Day (the 13th February 2014) is 109.5583
- The data required for the calculation of the Index is presented in the following table:

Component BBG ticker	Holdings	Component Level as of the 13th February	Component Level as of the 14th February
MQSDBOER	0.058284862	78.32100822	77.53524441
MQSDCER	0.083378508	54.74947032	55.2706019
MQSDCLER	0.285948837	95.78487979	95.93920041
MQSDCTER	0.085848743	53.17409458	53.45023009

MQSDGCER	0.018074543	252.5612478	256.1551122
MQSDHGER	0.016187456	282.004119	283.2205904
MQSDKCER	0.074622726	61.17344444	61.32427717
MQSDKWER	0.062358437	73.20467551	73.34233003
MQSDLAER	0.074028918	61.66413465	61.77008677
MQSDLCER	0.062223306	73.36365534	72.69390287
MQSDLHER	0.13343076	34.21197009	34.66248326
MQSDLNER	0.045002635	101.4369297	102.3308844
MQSDLXER	0.035266542	129.4407945	130.5599713
MQSDNGER	2.098733306	2.17508778	2.14429259
MQSDSBER	0.038387497	118.9170821	118.5463929
MQSDSER	0.023344502	195.546219	194.7378731
MQSDSIER	0.018056009	252.8204972	265.5302064
MQSDSMER	0.012467907	366.1343752	365.7959103
MQSDWER	0.141170407	32.33630372	32.45878972

- The Index Level is therefore given by the sum of the previous Component Level with the sum product of the following two arrays:

Holdings	Difference
0.058284862	-0.78576381
0.083378508	0.52113158
0.285948837	0.15432062
0.085848743	0.27613551
0.018074543	3.59386438
0.016187456	1.21647132
0.074622726	0.15083273
0.062358437	0.13765452
0.074028918	0.10595212
0.062223306	-0.66975247
0.13343076	0.45051317
0.045002635	0.89395468
0.035266542	1.11917683
2.098733306	-0.03079519
0.038387497	-0.37068916
0.023344502	-0.80834589
0.018056009	12.70970927
0.012467907	-0.33846487
0.141170407	0.122486

- Which yields the equation:

$$I_{14 Feb 2014} = 109.5583 + 0.4208 = 109.9791$$

The Total Return Index Level calculation is then as follows:

- The level of the Total Return Index on the 13th February 2014 is 128.8373

- The most recent Treasury Bill Auction Rate as of the 13th February 2014 is 0.095%
- The Collateral Return is therefore:

$$CR_{14 Feb 2014} = \left[\frac{1}{1 - \frac{91}{360} \times 0.095\%} \right]^{1/91} - 1 = 0.0003\%$$

- The Index Daily Return is equal to:

$$IDR_{14 Feb 2014} = \frac{109.9791}{109.5583} - 1 = 0.3841\%$$

- And therefore the Total Return Index Level is:

$$TI_{14 Feb 2014} = 128.344 \times (1 + 0.3841\% + 0.0003\%) = 128.8373$$

CONTACTS

For more information on the Macquarie Building Blocks Indices please contact:

Arun Assumall

Arun.Assumall@macquarie.com

Maia Mathieson

Maia.Mathieson@macquarie.com

APPENDIX A

Appendix A may be supplemented from time to time by the addition of new Indices.

DIVERSIFIED COMMODITY CAPPED BUILDING BLOCK INDEX CONSTRUCTION TABLE

Index Name	Index Ticker	Curve Position	Target Commodity	Excluded Commodity Groups	Index Calendar
Macquarie Diversified Commodity F0 Soybean Oil Capped Building Block Index	MQCP101E	front month	Soybean Oil	None	NYMEX
Macquarie Diversified Commodity F0 Corn Capped Building Block Index	MQCP102E	front month	Corn	None	NYMEX
Macquarie Diversified Commodity F0 Crude Oil Capped Building Block Index	MQCP103E	front month	Crude Oil	None	NYMEX
Macquarie Diversified Commodity F0 Cotton Capped Building Block Index	MQCP104E	front month	Cotton	None	NYMEX
Macquarie Diversified Commodity F0 Feeder Cattle Capped Building Block Index	MQCP105E	front month	Feeder Cattle	None	NYMEX
Macquarie Diversified Commodity F0 Gold Capped Building Block Index	MQCP106E	front month	Gold	None	NYMEX
Macquarie Diversified Commodity F0 Copper Capped Building Block Index	MQCP107E	front month	Copper	None	NYMEX
Macquarie Diversified Commodity F0 Heating Oil Capped Building Block Index	MQCP108E	front month	Heating Oil	None	NYMEX
Macquarie Diversified Commodity F0 Coffee Capped Building Block Index	MQCP109E	front month	Coffee	None	NYMEX
Macquarie Diversified	MQCP110E	front	Kansas	None	NYMEX

Commodity F0 Kansas Wheat Capped Building Block Index		month	Wheat		
Macquarie Diversified Commodity F0 Live Cattle Capped Building Block Index	MQCP111E	front month	Live Cattle	None	NYMEX
Macquarie Diversified Commodity F0 Brent Crude Oil Capped Building Block Index	MQCP112E	front month	Brent Crude Oil	None	NYMEX
Macquarie Diversified Commodity F0 GasOil Capped Building Block Index	MQCP113E	front month	GasOil	None	NYMEX
Macquarie Diversified Commodity F0 Lean Hogs Capped Building Block Index	MQCP114E	front month	Lean Hogs	None	NYMEX
Macquarie Diversified Commodity F0 Aluminium Capped Building Block Index	MQCP115E	front month	Aluminium	None	NYMEX
Macquarie Diversified Commodity F0 Nickel Capped Building Block Index	MQCP116E	front month	Nickel	None	NYMEX
Macquarie Diversified Commodity F0 Lead Capped Building Block Index	MQCP117E	front month	Lead	None	NYMEX
Macquarie Diversified Commodity F0 Zinc Capped Building Block Index	MQCP118E	front month	Zinc	None	NYMEX
Macquarie Diversified Commodity F0 Natural Gas Capped Building Block Index	MQCP119E	front month	Natural Gas	None	NYMEX
Macquarie Diversified Commodity F0 Unleaded Gasoline Capped Building Block Index	MQCP120E	front month	Unleaded Gasoline	None	NYMEX
Macquarie Diversified Commodity F0 Soybeans Capped	MQCP121E	front month	Soybeans	None	NYMEX

Building Block Index					
Macquarie Diversified Commodity F0 Sugar Capped Building Block Index	MQCP122E	front month	Sugar	None	NYMEX
Macquarie Diversified Commodity F0 Silver Capped Building Block Index	MQCP123E	front month	Silver	None	NYMEX
Macquarie Diversified Commodity F0 Soybean Meal Capped Building Block Index	MQCP124E	front month	Soybean Meal	None	NYMEX
Macquarie Diversified Commodity F0 Wheat Capped Building Block Index	MQCP125E	front month	Wheat	None	NYMEX
Macquarie Diversified Commodity F0 Equal Weighted Capped Building Block Index	MQCP126E	front month	None	None	NYMEX
Macquarie Diversified Commodity F0 Ex-Cattle Capped Building Block Index	MQCP130E	front month	None	Cattle	NYMEX
Macquarie Diversified Commodity F0 Ex-Petroleum Capped Building Block Index	MQCP129E	front month	None	Petroleum	NYMEX
Macquarie Diversified Commodity F0 Ex-Wheat Capped Building Block Index	MQCP128E	front month	None	Wheat	NYMEX
Macquarie Diversified Commodity F0 Ex-Soybeans Capped Building Block Index	MQCP127E	front month	None	Soybeans	NYMEX
Macquarie Diversified Commodity F3 Soybean Oil Capped Building Block Index	MQCP131E	3 month forward	Soybean Oil	None	NYMEX
Macquarie Diversified Commodity F3 Corn Capped Building Block Index	MQCP132E	3 month forward	Corn	None	NYMEX
Macquarie Diversified Commodity F3 Crude	MQCP133E	3 month	Crude Oil	None	NYMEX

Oil Capped Building Block Index		forward			
Macquarie Diversified Commodity F3 Cotton Capped Building Block Index	MQCP134E	3 month forward	Cotton	None	NYMEX
Macquarie Diversified Commodity F3 Feeder Cattle Capped Building Block Index	MQCP135E	3 month forward	Feeder Cattle	None	NYMEX
Macquarie Diversified Commodity F3 Gold Capped Building Block Index	MQCP136E	3 month forward	Gold	None	NYMEX
Macquarie Diversified Commodity F3 Copper Capped Building Block Index	MQCP137E	3 month forward	Copper	None	NYMEX
Macquarie Diversified Commodity F3 Heating Oil Capped Building Block Index	MQCP138E	3 month forward	Heating Oil	None	NYMEX
Macquarie Diversified Commodity F3 Coffee Capped Building Block Index	MQCP139E	3 month forward	Coffee	None	NYMEX
Macquarie Diversified Commodity F3 Kansas Wheat Capped Building Block Index	MQCP140E	3 month forward	Kansas Wheat	None	NYMEX
Macquarie Diversified Commodity F3 Live Cattle Capped Building Block Index	MQCP141E	3 month forward	Live Cattle	None	NYMEX
Macquarie Diversified Commodity F3 Brent Crude Oil Capped Building Block Index	MQCP142E	3 month forward	Brent Crude Oil	None	NYMEX
Macquarie Diversified Commodity F3 GasOil Capped Building Block Index	MQCP143E	3 month forward	GasOil	None	NYMEX
Macquarie Diversified Commodity F3 Lean Hogs Capped Building Block Index	MQCP144E	3 month forward	Lean Hogs	None	NYMEX
Macquarie Diversified	MQCP145E	3	Aluminium	None	NYMEX

Commodity F3 Aluminium Capped Building Block Index		month forward			
Macquarie Diversified Commodity F3 Nickel Capped Building Block Index	MQCP146E	3 month forward	Nickel	None	NYMEX
Macquarie Diversified Commodity F3 Lead Capped Building Block Index	MQCP147E	3 month forward	Lead	None	NYMEX
Macquarie Diversified Commodity F3 Zinc Capped Building Block Index	MQCP148E	3 month forward	Zinc	None	NYMEX
Macquarie Diversified Commodity F3 Natural Gas Capped Building Block Index	MQCP149E	3 month forward	Natural Gas	None	NYMEX
Macquarie Diversified Commodity F3 Unleaded Gasoline Capped Building Block Index	MQCP150E	3 month forward	Unleaded Gasoline	None	NYMEX
Macquarie Diversified Commodity F3 Soybeans Capped Building Block Index	MQCP151E	3 month forward	Soybeans	None	NYMEX
Macquarie Diversified Commodity F3 Sugar Capped Building Block Index	MQCP152E	3 month forward	Sugar	None	NYMEX
Macquarie Diversified Commodity F3 Silver Capped Building Block Index	MQCP153E	3 month forward	Silver	None	NYMEX
Macquarie Diversified Commodity F3 Soybean Meal Capped Building Block Index	MQCP154E	3 month forward	Soybean Meal	None	NYMEX
Macquarie Diversified Commodity F3 Wheat Capped Building Block Index	MQCP155E	3 month forward	Wheat	None	NYMEX
Macquarie Diversified Commodity F3 Equal Weighted Capped	MQCP156E	3 month forward	None	None	NYMEX

Building Block Index					
Macquarie Diversified Commodity F3 Ex-Cattle Capped Building Block Index	MQCP160E	3 month forward	None	Cattle	NYMEX
Macquarie Diversified Commodity F3 Ex- Petroleum Capped Building Block Index	MQCP159E	3 month forward	None	Petroleum	NYMEX
Macquarie Diversified Commodity F3 Ex- Wheat Capped Building Block Index	MQCP158E	3 month forward	None	Wheat	NYMEX
Macquarie Diversified Commodity F3 Ex- Soybeans Capped Building Block Index	MQCP157E	3 month forward	None	Soybeans	NYMEX
Macquarie Diversified Commodity F0 Cocoa Capped Building Block Index	MQCP208E	front month	Cocoa	None	NYMEX
Macquarie Diversified Commodity F3 Cocoa Capped Building Block Index	MQCP209E	3 month forward	Cocoa	None	NYMEX